**UNITED STATES BANKRUPTCY COURT**
**SOUTHERN DISTRICT OF NEW YORK**

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|---|---|
| In re<br><br>LEHMAN BROTHERS HOLDINGS INC., *et al.*,<br><br>Debtors. | Chapter 11 Case No.<br>08-13555 (JMP)<br>(Jointly Administered) |
| In re<br><br>LEHMAN BROTHERS INC.,<br><br>Debtor. | Case No. 08-01420 (JMP) |

**ADDENDUM 4 TO POST-TRIAL**
**MEMORANDUM OF BARCLAYS CAPITAL INC.**

**ANNOTATION OF FINDINGS OF FACT SUPPORTING**
**FACT STATEMENT IN BARCLAYS' JANUARY 2010 MEMORANDUM**

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November 22, 2010

Barclays submits the chart below in an effort to respond to the Court's suggestion that the parties consider providing an annotation, in some form, of their opening briefs. We have listed below the paragraphs in the Statement of Facts section of the Barclays' opening brief that contain statements of fact (omitting paragraphs from the Preliminary Statement and Argument, and paragraphs that are introductory or contextual in nature, or that do not contain statements of fact). For each paragraph, we have listed the corresponding section or sections of Barclays' Proposed Findings of Fact citing record evidence in support of the original fact statement.

| Numerical Paragraph from Statement of Facts in Barclays' Opposition Brief | Corresponding Paragraph(s) from Proposed Findings of Fact |
|---|---|
| 54 | 1, 2, 3, 4 |
| 56 | 5.1-5.5, 48.1-48.11 |
| 57 | 5 |
| 59 | 5.6, 7.1, 7.2 |
| 60 | 6, 7 |
| 61 | 6.3.6 |
| 62 | 6.3.7 |
| 63 | 6 |
| 64 | 6.3.7 |
| 65 | 3.3, 6, 7 |
| 66 | 3.2 - 3.5 |
| 67 | 8.1, 8.2, 9.1 |

| Numerical Paragraph from Statement of Facts in Barclays' Opposition Brief | Corresponding Paragraph(s) from Proposed Findings of Fact |
|---|---|
| 68 | 8.1, 8.2, 9.7 |
| 69 | 9 |
| 70 | 8 |
| 71 | 9.1, 9.2 |
| 73 | 6, 7, 52.6, 52.10 |
| 74 | 4, 6, 7, 16,17, 18, 48.12 – 38 |
| 76 | 9 |
| 77 | 9.6, 19 – 25, 48.26, 50.9 |
| 79 | 9.6, 9.7 |
| 80 | 9.7 |
| 81 | 4 |
| 82 | 9.6, 9.7, 48.39 – 61 |
| 85 | 9.1, 9.5, 17 |
| 86 | 3.4, 9.6, 9.7, 48.39 – 61 |
| 87 | 1.6, 4.3,  48.73 – 77 |
| 88 | 4.3 |
| 89 | 4.3 |
| 91 | 10, 11, 15.1 |
| 92 | 10.4 |
| 93 | 10.4 – 10.8, 48.73 – 77 |
| 94 | 12, 14, 15, 48.62 – 72 |
| 95 | 12, 14.1 |

| Numerical Paragraph from Statement of Facts in Barclays' Opposition Brief | Corresponding Paragraph(s) from Proposed Findings of Fact |
|---|---|
| 96 | 14.8 |
| 97 | 12 |
| 98 | 14.1, 14.2, 14.8, 48.62 – 72 |
| 99 | 12, 13, 14 |
| 100 | 14.4-6, 15 |
| 101 | 12.2, 12.7, 14.2 |
| 102 | 12.7 |
| 104 | 16, 17, 18, 48.12 – 38 |
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| 107 | 18.1, 48.12 – 38 |
| 108 | 48.12 – 38 |
| 109 | 18.1, 18.2 |
| 110 | 18 |
| 111 | 18, 36, 56 |
| 112 | 4.4.14.4 |
| 113 | 17, 48.12 – 38 |
| 115 | 23, 49.10 – 16, 50.3-13 |
| 116 | 9.6, 9.7, 48.39 – 61, 49.10 – 16 |
| 117 | 19 |
| 118 | 19, 22 |
| 119 | 22.4, 22.5 |
| 120 | 21, 22 |

| Numerical Paragraph from Statement of Facts in Barclays' Opposition Brief | Corresponding Paragraph(s) from Proposed Findings of Fact |
|---|---|
| 121 | 19 |
| 122 | 26 |
| 123 | 20 |
| 125 | 20 |
| 126 | 20, 25 |
| 127 | 24, 25, 26 |
| 128 | 60.7 |
| 129 | 20, 60.7 |
| 130 | 24, 25, 26 |
| 131 | 24 |
| 132 | 4.4.5 |
| 133 | 24 |
| 134 | 24 |
| 135 | 24 |
| 136 | 24, 38 |
| 138 | 3.1.6, 9.1, 9.8 |
| 139 | 3.1.6 |
| 140 | 4.4, 21.3 |
| 141 | 26, 27 |
| 142 | 28 |
| 143 | 26, 27,28 |
| 144 | 28 |

| Numerical Paragraph from Statement of Facts in Barclays' Opposition Brief | Corresponding Paragraph(s) from Proposed Findings of Fact |
| --- | --- |
| 145 | 31.2, 31.4, 31.5, 31.6 |
| 146 | 31.1, 31.7, 34.1, 34.2. 34.5 |
| 147 | 33, 34.6, 34.7, 34.8.6 |
| 148 | 33 |
| 149 | 33, 34.6, 34.7, 34.8.6 |
| 150 | 48.95 – 48.101 |
| 151 | 48.95 – 48.101 |
| 152 | 31.16, 31.18, 33, 34 |
| 153 | 34.8 |
| 154 | 31.12, 31.24 |
| 155 | 31.2-31.9, 31.12, 31.13-31.14, 31.16, 31.24 |
| 156 | 31.20.4, 31.20.5 |
| 157 | 31.20.1 – 31.20.3 |
| 161 | 37.9 |
| 164 | 36 |
| 165 | 39.1 |
| 167 | 37.8-37.9 |
| 168 | 37.13 |
| 169 | 39.1 |
| 170 | 39.1-39.2 |
| 171 | 36.3-36.13 |
| 173 | 36.3-36.13 |

| Numerical Paragraph from Statement of Facts in Barclays' Opposition Brief | Corresponding Paragraph(s) from Proposed Findings of Fact |
|---|---|
| 174 | 39.7 |
| 175 | 41 |
| 176 | 36:28-29, 40 |
| 177 | 39.5 |
| 178 | 43 |
| 179 | 28, 48.103, 48.104 |
| 180 | 43.1 |
| 181 | 43.3 |
| 182 | 43.4.1 |
| 183 | 43.3 |
| 184 – 190 | 31.13, 44.1, 45.1, 62.2.7.1 |
| 191 | 37.1, 47 |
| 192 | 37 |
| 193 | 37.1 |
| 194 | 3.1.7, 6.3.7,  36.18 |
| 195 | 3.2, 5.7, 37.1 |
| 196 | 3.1, 3.2, 3.3, 24.1, 33, 37.6 – 37.13, 47 |
| 197 | 37.1, 37.2, 37.4 – 37.13 |
| 198 | 37.9 |
| 199 | 37.1, 37.7-10, 46 |
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| 201 | 52.3, 52.5, 60 |

| Numerical Paragraph from Statement of Facts in Barclays' Opposition Brief | Corresponding Paragraph(s) from Proposed Findings of Fact |
|---|---|
| 202 | 52.3, 52.5, 52.6, 61 |
| 203 | 3.4.5, 3.4.7, 3.4.9, 48.55, 48.56, 52.3, 52.5, 60 |
| 204 | 37.11, 46.7, 48.46, 48.49, 48.50, 48.52-54, 48.57, 48.58, 48.60, 48.61 |
| 205 | 37.11, 46.7, 48.46, 48.49, 48.50, 48.52-54, 48.57, 48.58, 48.60, 48.61 |
| 206 | 24, 38.4-7, 46.6, 46.7, 48.43-46, 48.46, 48.51, 48.57, 48.58 |
| 207 | 22, 38.4-7, 46.6, 46.7, 48.43-46, 48.46, 48.51, 48.57, 48.58 |
| 208 | 24, 37.2 |
| 209 | 53 |
| 210 | 28.1, 28.2, 37.3, 48.102-48.119 |
| 211 | 48.103, 48.104, 48.109 |
| 212 | 48.107, 48.108, 48.112 |
| 213 | 48.105, 43.1, 43.2 |
| 214 | 45.1 |
| 215 | 30.3, 30.4, 45.3.1, 48.103, 48.104 |
| 217 | 45.1, 45.3, 48.113, 48.114, 48.116 |
| 218 | 33 |
| 219 | 33.2-4, 33.11 |
| 220 | 33.2-4, 34.10 |
| 221 | 33 |
| 222 | 33.4, 33.6 |

| Numerical Paragraph from Statement of Facts in Barclays' Opposition Brief | Corresponding Paragraph(s) from Proposed Findings of Fact |
|---|---|
| 223 | 33, 34, 31.14.3, 31.16 |
| 224 | 31.18 |
| 225 | 34.8.4 – 34.8.7 |
| 226 | 34.8.1 – 34.8.3 |
| 227 | 34.8.1 – 34.8.3, 34.8.7, 34.10.10 |
| 228 | 31.20, 31.21, 31.24 32.1, 32.5, 32.6, 32.11-13, 32.18 |
| 229 | 31.21, 32.1, 32.5, 32.6 |
| 230 | 31.26, 35.1 – 35.13 |
| 231 | 45.3.6, 48.10 |
| 232 | 48, 49 |
| 233 | 63.9 |
| 240 | 63.9 |
| 242 | 61.2 |
| 243 | 63.5 |
| 244 | 61.2 |
| 245 | 61.4 |
| 246 | 63.12 |
| 250 | 63.12 |
| 251 | 63.12 |
| 255 | 52.2-52.3 |
| 257 | 65.4 |
| 258 | 65.3.2 |

| Numerical Paragraph from Statement of Facts in Barclays' Opposition Brief | Corresponding Paragraph(s) from Proposed Findings of Fact |
|---|---|
| 259 | 4.3.2 |
| 260 | 4.3.4 |
| 261 | 4.3.4-4.3.5 |
| 262 | 4.3.4-4.3.5 |
| 265 | 4.3-4.5 |
| 266 | 4.2.8-4.2.11 |
| 267 | 4.4.11 |
| 268 | 4.2.6, 4.2.10, 4.4.11.2 |
| 269 | 4.3.2 |
| 270 | 4.3.2 |
| 271 | 4.3.2 |
| 273 | 67.1.2 |
| 274 | 49.15 |
| 275 | 49.15 |
| 276 | 4.4.19, 9.6 |
| 277 | 4.4.19, 9.6 |
| 278 | 9.4.1 |
| 279 | 53 |
| 280 | 12 |
| 281 | 10 |
| 282 | 12.7 |
| 283 | 10 |

| Numerical Paragraph from Statement of Facts in Barclays' Opposition Brief | Corresponding Paragraph(s) from Proposed Findings of Fact |
|---|---|
| 284 | 48.73-48.77 |
| 285 | 48.73-48.77 |
| 286 | 12.1 |
| 287 | 12.2-12.3 |
| 288 | 12.2 |
| 289 | 12.7 |
| 290 | 12.4 |
| 291 | 12.9 |
| 292 | 4.5.12 |
| 293 | 4.5.12 |
| 294 | 65.4.1 |
| 295 | 13.1 |
| 296 | 50.14 |
| 297 | 52.11 |
| 298 | 10 |
| 299 | 15.4-15.5 |
| 300 | 11 |
| 301 | 11 |
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| 303 | 55 |
| 305 | 53.14 |
| 306 | 55, 55.3 |

| Numerical Paragraph from Statement of Facts in Barclays' Opposition Brief | Corresponding Paragraph(s) from Proposed Findings of Fact |
|---|---|
| 310 | 55.3 |
| 311 | 53 |
| 312 | 53.1 |
| 315 | 33, 34 |
| 316 | 34.9.2, 34.9.3 |
| 317 | 34.8, 34.10 |
| 318 | 33, 34, 55 |
| 319 | 56.11 |
| 321 | 56 |
| 322 | 56 |
| 323 | 56.4-56.5, 56.7-56.8 |
| 324 | 56.4-56.5, 56.7-56.8 |
| 326 | 63.7 |
| 332 | 68.1 |
| 333 | 35 |